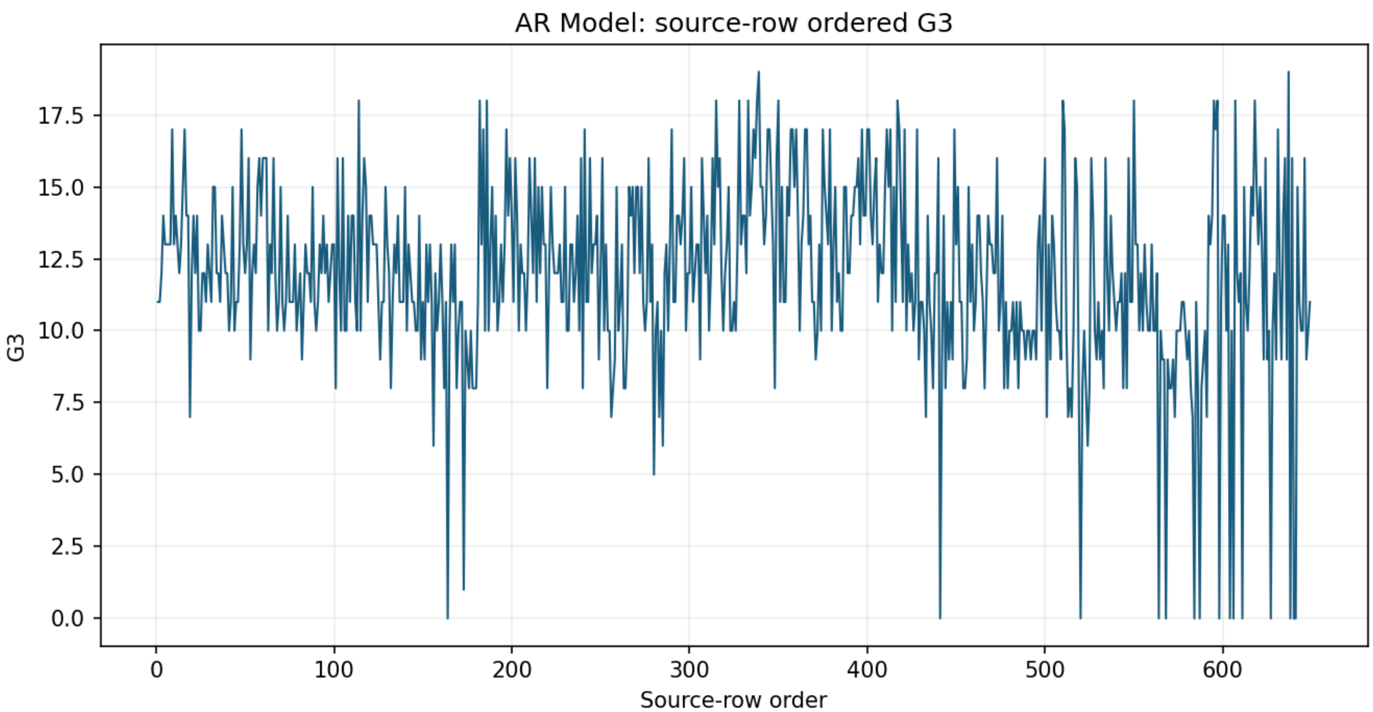
AR Model

autoregressive_model | source-row order | page 1



Method type: autoregressive_model

Design: AR(3) with intercept and linear trend fitted to the ordered G3 series.

Formula: y_t=c+delta*t+phi_1*y_(t-1)+phi_2*y_(t-2)+phi_3*y_(t-3)+e_t

Variables: G3

Series order: source-row order

n_series = 649

ar_lags = 3

phi_1 = 0.11085476472010096

AR Model

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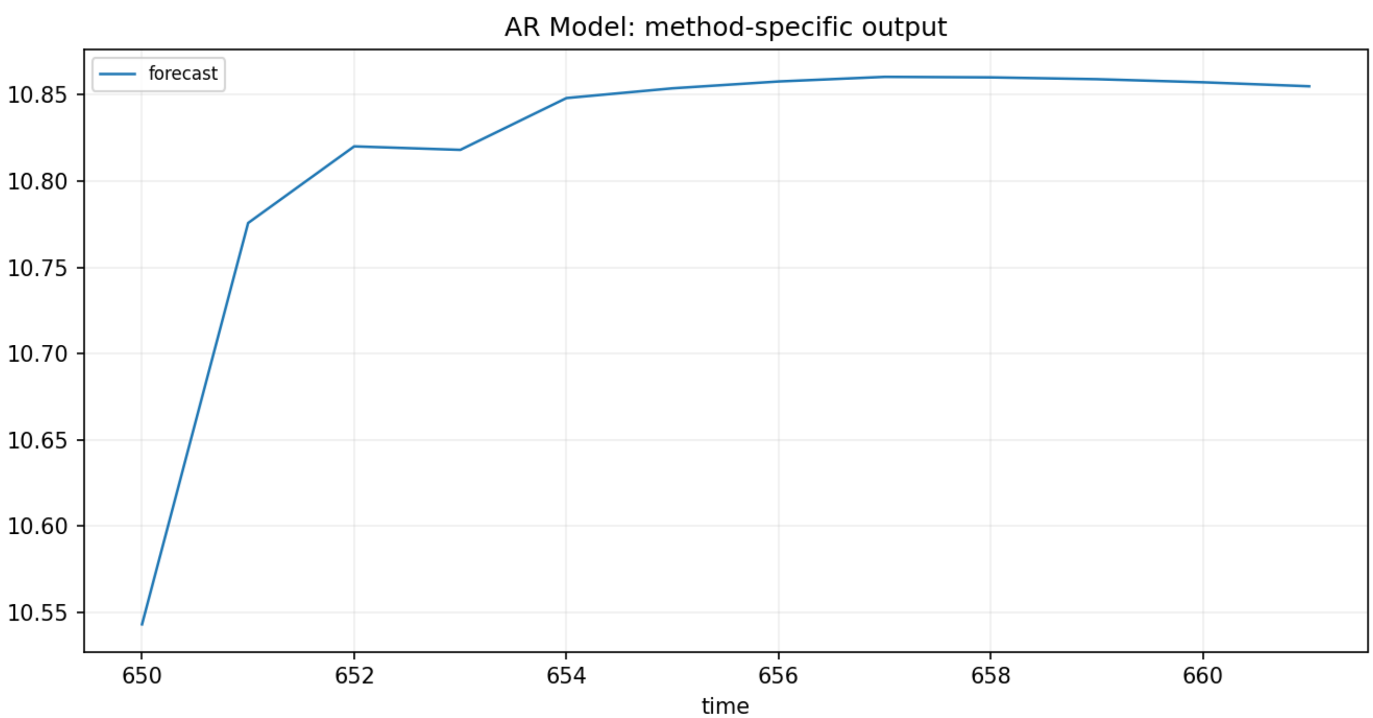

AR Model

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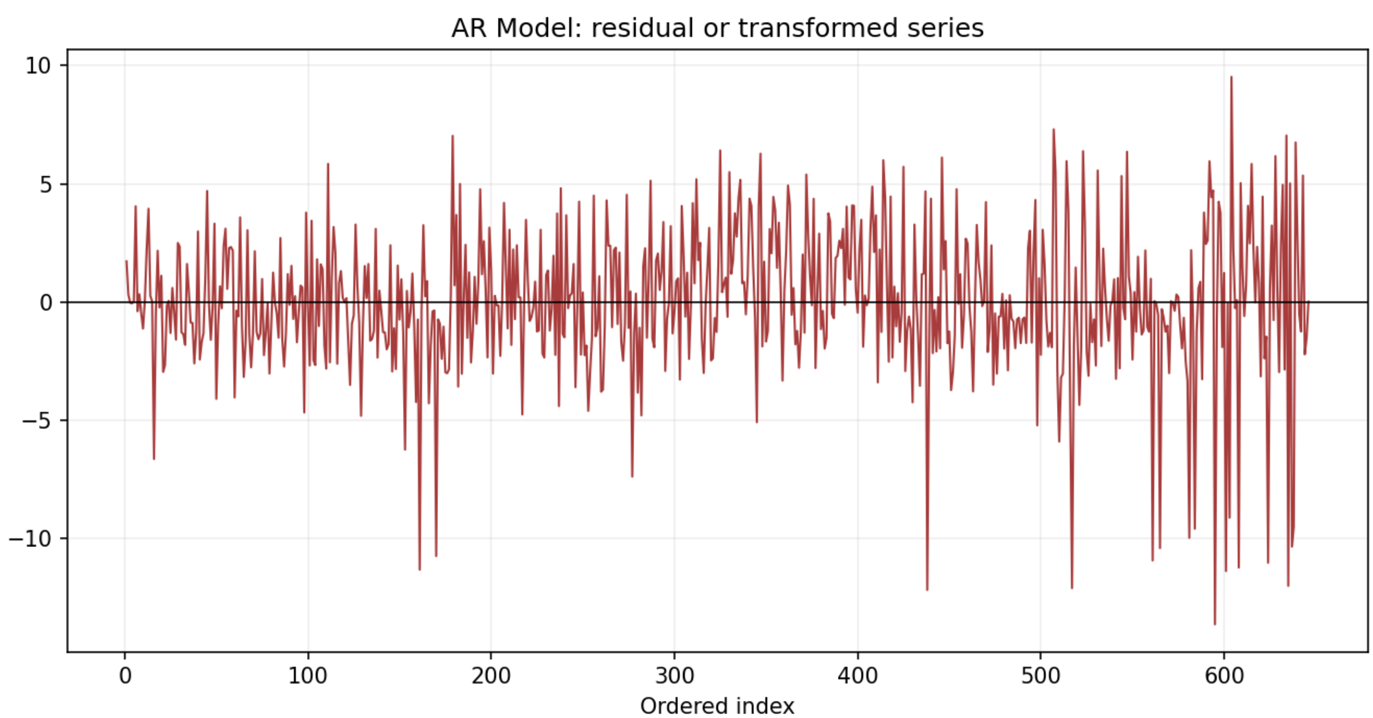

AR Model

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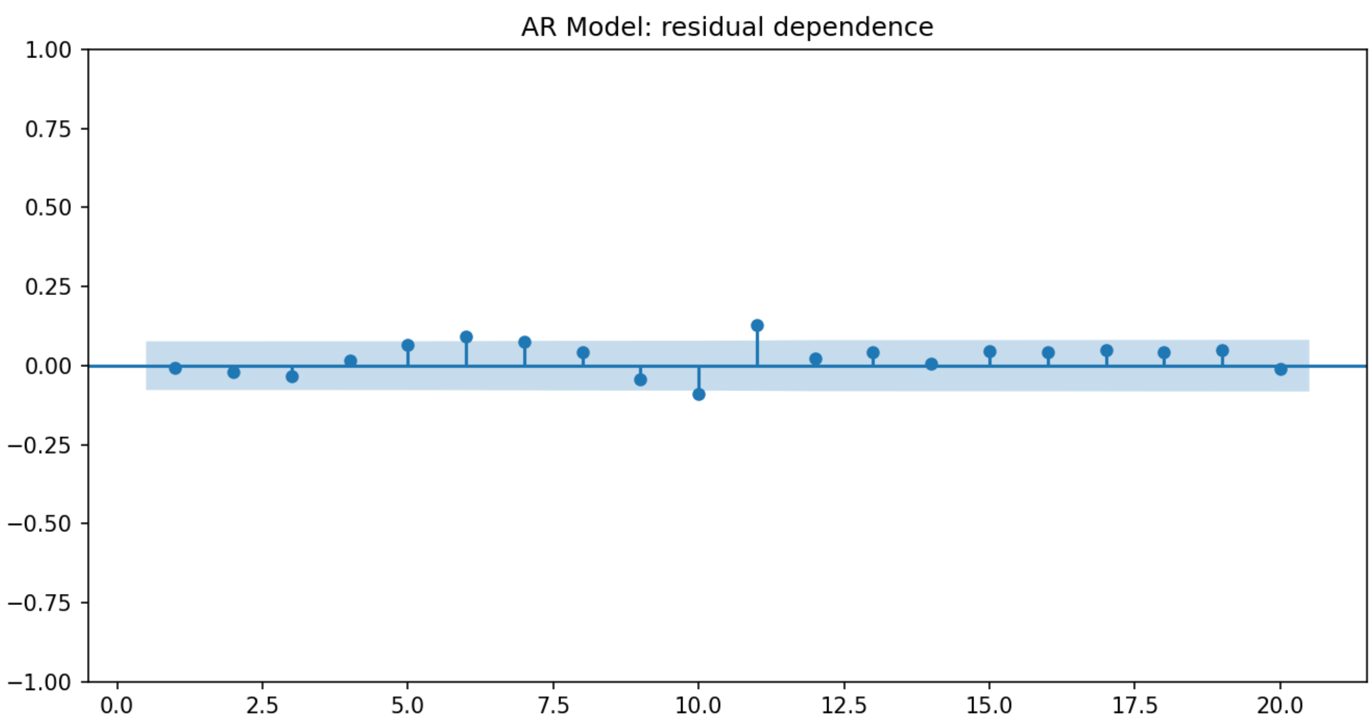

AR Model

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